

The Alpha Engine: Designing an Automated Trading Algorithm

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Abstract

We introduce a new approach to algorithmic investment management that yields profitable automated trading strategies. This trading model design is the result of a path of investigation that was chosen nearly three decades ago. Back then, a paradigm change was proposed for the way time is defined in financial markets, based on intrinsic events. This definition lead to the uncovering of a large set of scaling laws. An additional guiding principle was found by embedding the trading model construction in an agent-base framework, inspired by the study of complex systems. This new approach to designing automated trading algorithms is a parsimonious method for building a new type of investment strategy that not only generates profits, but also provides liquidity to financial markets and does not have a priori restrictions on the amount of assets that are managed.

1 Introduction

The asset management industry is one of the largest industries in modern society. Its relevance is documented by the astonishing amount of assets that are managed. It is estimated that globally there are 64 trillion USD under management [6]. This is nearly as big as the world product of 77 trillion USD [20].

1.1 Asset Management

Asset managers use a mix of analytic methods to manage their funds. They combine different approaches from fundamental to technical analysis. The time frames range from intraday, to days and weeks, and even months. Technical analysis, a phenomenological approach, is utilized widely as a toolkit to build trading strategies.

The Alpha Engine Designing An Automated Trading Algorithm

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The Alpha Engine Designing An Automated Trading Algorithm:

The Enigmatic Realm of **The Alpha Engine Designing An Automated Trading Algorithm**: Unleashing the Language is Inner Magic

In a fast-paced digital era where connections and knowledge intertwine, the enigmatic realm of language reveals its inherent magic. Its capacity to stir emotions, ignite contemplation, and catalyze profound transformations is nothing in short supply of extraordinary. Within the captivating pages of **The Alpha Engine Designing An Automated Trading Algorithm** a literary masterpiece penned by a renowned author, readers embark on a transformative journey, unlocking the secrets and untapped potential embedded within each word. In this evaluation, we shall explore the book's core themes, assess its distinct writing style, and delve into its lasting affect the hearts and minds of people who partake in its reading experience.

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Table of Contents The Alpha Engine Designing An Automated Trading Algorithm

1. Understanding the eBook The Alpha Engine Designing An Automated Trading Algorithm
 - The Rise of Digital Reading The Alpha Engine Designing An Automated Trading Algorithm
 - Advantages of eBooks Over Traditional Books
2. Identifying The Alpha Engine Designing An Automated Trading Algorithm
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an The Alpha Engine Designing An Automated Trading Algorithm
 - User-Friendly Interface
4. Exploring eBook Recommendations from The Alpha Engine Designing An Automated Trading Algorithm
 - Personalized Recommendations
 - The Alpha Engine Designing An Automated Trading Algorithm User Reviews and Ratings

- The Alpha Engine Designing An Automated Trading Algorithm and Bestseller Lists
- 5. Accessing The Alpha Engine Designing An Automated Trading Algorithm Free and Paid eBooks
 - The Alpha Engine Designing An Automated Trading Algorithm Public Domain eBooks
 - The Alpha Engine Designing An Automated Trading Algorithm eBook Subscription Services
 - The Alpha Engine Designing An Automated Trading Algorithm Budget-Friendly Options
- 6. Navigating The Alpha Engine Designing An Automated Trading Algorithm eBook Formats
 - ePub, PDF, MOBI, and More
 - The Alpha Engine Designing An Automated Trading Algorithm Compatibility with Devices
 - The Alpha Engine Designing An Automated Trading Algorithm Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of The Alpha Engine Designing An Automated Trading Algorithm
 - Highlighting and Note-Taking The Alpha Engine Designing An Automated Trading Algorithm
 - Interactive Elements The Alpha Engine Designing An Automated Trading Algorithm
- 8. Staying Engaged with The Alpha Engine Designing An Automated Trading Algorithm
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers The Alpha Engine Designing An Automated Trading Algorithm
- 9. Balancing eBooks and Physical Books The Alpha Engine Designing An Automated Trading Algorithm
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection The Alpha Engine Designing An Automated Trading Algorithm
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine The Alpha Engine Designing An Automated Trading Algorithm
 - Setting Reading Goals The Alpha Engine Designing An Automated Trading Algorithm
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of The Alpha Engine Designing An Automated Trading Algorithm
 - Fact-Checking eBook Content of The Alpha Engine Designing An Automated Trading Algorithm
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

The Alpha Engine Designing An Automated Trading Algorithm Introduction

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